

Yvann LE FAY

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EDUCATION

École Normale Supérieure Paris-Saclay	Orsay, France
<i>M.Sc. in Applied Mathematics and Machine Learning, MVA</i>	2023 - 2024
<ul style="list-style-type: none">Computational optimal transport, learning for time series, probabilistic graphical models, convex optimization, generative models, bayesian machine learning	
ENSAE	Palaiseau, France
<i>M.Eng. in Statistics and Financial Mathematics</i>	2020 - 2024
<ul style="list-style-type: none">Pricing and hedging of derivatives, state-space models and SMC methods, algorithmic trading, extreme-value theory, advanced statistics	
Paris-Saclay University	Orsay, France
<i>B.Sc. in Fundamental Mathematics</i>	2020 - 2021
Lycée Henri-IV	Paris, France
<i>Program in math, computer science and physics leading to nationwide entrance examinations to the Grandes Écoles</i>	2018 - 2020

EXPERIENCE

Aalto University - Simo Särkkä's group	Espoo, Finland
<i>Research internship, supervised by Adrien Corenflos</i>	May 2023 - Sep. 2023
<ul style="list-style-type: none">Proposed the first probabilistic numerics solver for SDEs in the additive-noise setting using Gaussian filtering methods. Preprint version: . Published version: .Companion-code of the article (JAX): github.com/hallelujahylefay/bayesianSDEsolver.	
INRIA - MIND	Palaiseau, France
<i>Research internship, supervised by Demian Wassermann</i>	Jan. 2023 - Mar. 2023
<ul style="list-style-type: none">Worked on variational inference methods.	
Lombard Odier Investment Managers' - Multi-Asset	Geneva, Switzerland
<i>Off-cycle internship as a quantitative researcher, supervised by Serge Tabachnik</i>	Jun. 2022 - Nov. 2022
<ul style="list-style-type: none">Contributed to a proprietary scalable and highly modular framework for backtesting cross-asset trading strategies. Researched, implemented and backtested strategies (ARPs, Vol, Momentum). Implemented data mining procedures and modern regression methods. Contributed to a statistics and reporting library. Received a renewal offer.	
Société Générale (CDN, Retail Banking)	Paris, France
<i>Internship in data science and risk analysis, supervised by Pierre Bouché</i>	Jun. 2021 - Aug. 2021
<ul style="list-style-type: none">Backtested a credit decision tool, detected outliers in audit logs. Conducted a study on omnichannel customer behaviours as part of the fusion between Société Générale and Crédit du Nord.	

AWARDS

Regional math olympiads	
<i>euler.ac-versailles.fr/IMG/pdf/olympiades_equipe_2016-palmares.pdf</i>	2016
<ul style="list-style-type: none">Rank 26th/1640.	
Hall of fame - Microsoft Security Response Center	
<i>msrc.microsoft.com/update-guide/acknowledgement/archive</i>	2015
<ul style="list-style-type: none">Three times acknowledged for having reported security vulnerabilities.	

PROGRAMMING SKILLS

Languages: Python, Ocaml, Wolfram Language, SQL
Environments: Git, Linux, Bloomberg, Excel
Libraries and others: JAX, PySpark, Dask, blp

OTHERS

Languages: French, English
Citizenships: French, Swiss